|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  | GLD(0,7,7,7) | | GLD(0.5,2,1.5,1.5) | | GLD(0,1.5,1.5,1.5) | | GLD(0.5,1,2,6) | |
| Estimator | n=200 | n=500 | n=200 | n=500 | n=200 | n=500 | n=200 | n=500 |
| Smooth Wavelet | **0.0078** | **0.0067** | **0.0101** | **0.0050** | **0.0189** | **0.0093** | **0.1149** | **0.0886** |
| Jones | 0.0268 | 0.0273 | 0.0648 | 0.0521 | 0.1088 | 0.0797 | 0.4718 | 0.2798 |
| Soni-Dewan-Jein | 0.0512 | 0.0530 | 0.0127 | 0.0064 | 0.0256 | 0.0127 | 0.3758 | 0.3343 |

MISE for different estimators based on 500 replications